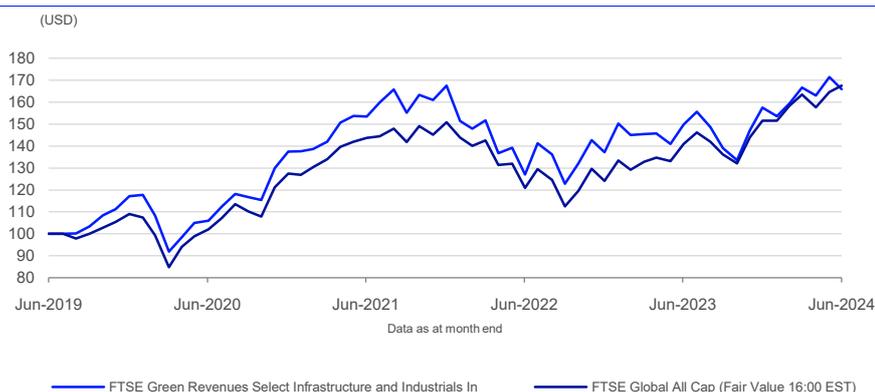


FTSE Green Revenues Select Infrastructure and Industrials Index

Data as at: 28 June 2024

The FTSE Green Revenues Select Infrastructure and Industrials Index measures the performance of global companies in the industrials, utilities, and basic materials sectors that provide solutions aiming to support energy efficiency and emissions mitigation, pollution reduction or land and resource optimization. The index requires companies to have at least 40% of their revenues derived from eligible green infrastructure and industrials solutions based on FTSE Russell's Green Revenues data model. Companies that are in breach of the UN Global Compact (UNGC), involved in controversial weapons, small arms, tobacco, oil sands and thermal coal are excluded from the index.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Green Revenues Select Infrastructure and Industrials In	-0.4	5.4	5.4	10.8	8.2	66.0	2.7	10.7	12.7	18.5	20.1
FTSE Global All Cap (Fair Value 16:00 EST)	2.5	10.5	10.5	18.8	16.6	67.5	5.2	10.9	10.8	16.2	17.9

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2019	2020	2021	2022	2023
FTSE Green Revenues Select Infrastructure and Industrials In	40.2	17.4	21.8	-18.1	14.7
FTSE Global All Cap (Fair Value 16:00 EST)	27.0	16.8	18.4	-17.8	22.1

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable index construction strategy.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available end of day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Green Revenues Select Infrastructure and Industrials In	0.9	0.1	0.5	-	-15.5	-28.3	-36.2	-
FTSE Global All Cap (Fair Value 16:00 EST)	1.9	0.3	0.6	0.6	-11.0	-26.2	-34.4	-34.4

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

Top 10 Constituents - FTSE Green Revenues Select Infrastructure and Industrials Index

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Xylem Inc.	USA	Electronic and Electrical Equipment	17,174	5.88
Wabtec	USA	Industrial Transportation	16,444	5.63
American Water Works Company	USA	Gas Water and Multi-utilities	16,284	5.57
Veolia Environnement	France	Gas Water and Multi-utilities	14,363	4.91
Clean Harbors	USA	Waste and Disposal Services	13,672	4.68
Pentair plc	USA	Electronic and Electrical Equipment	13,339	4.56
Smurfit Kappa Group	UK	General Industrials	13,281	4.54
Intertek Group	UK	Industrial Support Services	12,968	4.44
Tetra Tech Inc	USA	Construction and Materials	12,908	4.42
Advanced Drainage Systems	USA	Construction and Materials	12,369	4.23
Totals			142,802	48.85

ICB Industry Breakdown - FTSE Green Revenues Select Infrastructure and Industrials Index

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
50	Industrials	30	184,683	63.18
55	Basic Materials	3	6,976	2.39
65	Utilities	20	100,641	34.43
Totals		53	292,300	100.00

Country/Market Breakdown - FTSE Green Revenues Select Infrastructure and Industrials Index

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	2	4,309	1.47
Belgium	1	3,818	1.31
Brazil	3	7,570	2.59
Canada	1	11,857	4.06
Chile	1	929	0.32
China	3	2,851	0.98
France	2	14,892	5.09
Germany	1	1,655	0.57
India	1	1,476	0.50
Japan	9	23,236	7.95
Korea	1	304	0.10
Netherlands	1	5,706	1.95
Norway	1	3,479	1.19
Qatar	1	2,432	0.83
Spain	1	1,216	0.42
Sweden	1	3,382	1.16
Switzerland	1	2,150	0.74
UK	5	48,220	16.50
USA	17	152,819	52.28
Totals	53	292,300	100.00

INFORMATION

Index Universe

FTSE Global All Cap Index

Base Date

15 September 2017

Launch Date

29 July 2022

Base Value

1000

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, EUR, GBP and JPY

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE Green Revenues Select Infrastructure and Industrials In	FTSE Global All Cap (Fair Value 16:00 EST)
Number of constituents	53	10059
Net MCap (USDm)	292,300	82,363,813
Dividend Yield %	2.18	1.90
Constituent Sizes (Net MCap USDm)		
Average	5,515	8,188
Largest	17,174	3,319,306
Smallest	304	5
Median	3,427	860
Weight of Largest Constituent (%)	5.88	4.03
Top 10 Holdings (% Index MCap)	48.85	19.90

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